

## EXHIBIT D2

Credit Suisse VelocityShares Daily Inverse VIX Short-Term Exchange Traded Notes  
Class Period: 1/29/2018 - 2/5/2018

**Nikolay Drozhzhinov LIFO Losses**

Trade Date	Transaction Type	# Shares	Share Price (\$)	Class Period Purchases	Class Period Sales	Sales on Class Period Purchases	Class Period Net Holdings	Cost:	Proceeds
2/5/2018	Purchase	491	95.5000	491	-	-	491	\$ 46,890.50	
2/5/2018	Purchase	158	97.0000	158	-	-	649	\$ 15,326.00	
2/5/2018	Purchase	9,351	97.4041	9,351	-	-	10,000	\$ 910,826.17	
2/5/2018	Purchase	1,000	27.5100	1,000	-	-	11,000	\$ 27,510.00	
2/5/2018	Purchase	9,000	22.3800	9,000	-	-	20,000	\$ 201,420.00	
2/5/2018	Purchase	4,000	21.3300	4,000	-	-	24,000	\$ 85,320.00	
2/5/2018	Purchase	1,000	20.9500	1,000	-	-	25,000	\$ 20,950.00	
2/5/2018	Purchase	25,000	21.2896	25,000	-	-	50,000	\$ 532,239.56	
2/5/2018	Purchase	10,000	19.5100	10,000	-	-	60,000	\$ 195,100.00	
2/5/2018	Purchase	1,000	21.5000	1,000	-	-	61,000	\$ 21,500.00	
2/5/2018	Purchase	1,000	14.3700	1,000	-	-	62,000	\$ 14,370.00	
2/5/2018	Purchase	1,000	15.0000	1,000	-	-	63,000	\$ 15,000.00	

Total Class Period Purchases: \$ 63,000  
Total Class Period Sales: -  
Total Sales on Class Period Purchases: -  
Total Class Period Shares Retained: \$ 63,000  
Loss Price\*: \$ 5,991.11

Total Purchases: \$ 2,086,452.23  
Total Sales Proceeds: \$ -  
Total Retained Value: \$ (377,436.43)

Total Loss: \$ 1,709,015.80

\*The Loss Price has been adjusted to weigh the effect of post-class period sales on the retained value. Pursuant to the PSURA, post-class period sales are valued at the higher of the sale price and the average price from the beginning of the 90-day period through the sale date.